Hauptseminar zur Ökonometrie: Topics in International Economics & Finance

Betreuer:	Prof. Joachim Grammig	Prof. Winfried Pohlmeier
	Dr. Silika Prohl	Ingmar Nolte
	Stefan Frey	Valeri Voev
	Kerstin Kehrle	Roxana Chirica
	Franziska Peter	Ma Hui

<u>17. - 20. Juni 2007: Seminar in Riezlern</u>

Sitzungsübersicht

Sonntag 17. Juni 2007

Anreise

Montag 18. Juni 2007			Session Chair:	Discussant:
9:15-10:15	**Term Structure and Exchange Rate Dynamics**			
	Markus Niedergesäss: Term structure of interest rates	Silika Prohl	Natascha Wagner	Anna Gersamnn
	Anna Gersmann: Exchange Rate Dynamics	Silika Prohl		Markus Niedergesäss
10:15-10:45	Pause			
10:45-11:45	**Multivariate Volatility Modelling of Exchange Rates: Model Comparison**			
	Josip Jakic	Voev/Nolte	Dieter Schell	Johannes Werner
	Johannes Werner	Voev/Nolte		Josip Jakic
11:45-13:30	Pause			
13:30-14:30	**Exchange Rate Risk Modelling**			
	Catherine-Tahmee Koch: World price of foreign exchange ri	Kerstin Kehrle	Kai Schmidt	Benedikt Heid
	Benedikt Heid: How big is the premium for currency risk?	Kerstin Kehrle		Catherine-Tahmee Koch
14:30-15:00	Pause			

15:00-16:00	**Multivariate Volatility Modelling and Forecasting of Exchange Rates**			
	Oliver Hässig	Voev/Nolte	Anna Radenovska	Dieter Schell
	Dieter Schell	Voev/Nolte		Oliver Hässig
16:00-16:30	Pause			
16:30-17:30	**Models for financial data and analysing price formation**			
	Tobias Schwabe: Recurrence Quantification Analysis of No	Pohlmeier	Christian Dick	Mattias Prinzbach
	Matthias Prinzbach: Analysing intra-day price formation	Franziska Peter		Tobias Schwabe
Dienstag 19. Juni 2007				
9:15-10:15	**The Effects of Using Tick-by-Tick Data on Market Risk**			
	Anna Radenovska	Chiriac	Johannes Werner	Mladen Maslarski
	Mladen Maslarski	Chiriac		Anna Radenovska
Vormittag/Nac	Wanderung			
Mittwoch 20. Juni 2007				
9:15-10:15	**Monetary Economics and Time and Price Impact of a Trade**			
	Kai Schmidt: Discretion vs. policy rules in practice	Kerstin Kehrle	Catherine-Tahmee K	Christian Dick
	Christian Dick: Time and the price impact of a trade	Stefan Frey		Kai Schmidt
10:15-10:45	Pause			
10:45-11:45	**Probabiltiy of Private Information and Market Efficience in Limit Order Markets**			
	David Löw-Beer: The Probability of Private Trading	Franziska Peter	Oliver Hässig	Natascha Wagner
	Natascha Wagner: Price Discovery and Dynamic Relation I	Franziska Peter		David Löw-Beer

11:45-13:30	Pause
Nachmittag	Abreise